

**Non Triangulation Reserving**

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## 1. Overview

Actuarial claim reserving literature is almost exclusively concerned with statistical methods applied to large blocks of data : triangulation, curve fitting, etc.

In practice, large or unusual features often have to be removed from the data before such statistical methods can be used. They are then valued in a variety of ad hoc ways.

GISG is an ideal forum for discussing the simple, but practical, techniques involved.

## 2. The Workshop

I will present details of a number of methods I have used in the last five years.

They are divided into four categories :

- \* Individual Contract Valuation
- \* Individual Event Valuation
- \* Mk 1 Eyeball
- \* Clutching at Straws

I am sure that delegates will have many other methods to add to my examples.